

PERIODIC DISCLOSURES

FORM L-29-Detail regarding debt securities

Insurer: ICICI Prudential Life Insurance Company Limited

Date: March 31, 2021

(₹ in Lakhs)

| Details regarding debt securities- Non-ULIP | | | | | | | | |
|---|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | Market value | | | | Book value | | | |
| | As at March 31, 2021 | as % of total for this class | As at March 31, 2020 | as % of total for this class | As at March 31, 2021 | as % of total for this class | As at March 31, 2020 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated ⁴ | 6,278,924 | 97.20% | 4,502,878 | 95.19% | 6,093,392 | 97.26% | 4,259,234 | 95.06% |
| AA or better | 150,184 | 2.33% | 182,714 | 3.86% | 142,310 | 2.27% | 177,714 | 3.97% |
| Rated below AA but above A (A or better) | 18,276 | 0.28% | 32,524 | 0.69% | 17,567 | 0.28% | 31,744 | 0.71% |
| Rated below A but above B | 2,104 | 0.03% | 2,066 | 0.04% | 1,972 | 0.03% | 1,958 | 0.04% |
| Any other | 10,000 | 0.15% | 10,000 | 0.21% | 10,000 | 0.16% | 10,000 | 0.22% |
| Total | 6,459,488 | 100.00% | 4,730,183 | 100.00% | 6,265,240 | 100.00% | 4,480,650 | 100.00% |
| Break down by residual maturity | | | | | | | | |
| Upto 1 year | 379,754 | 5.88% | 273,679 | 5.79% | 378,736 | 6.05% | 272,647 | 6.08% |
| more than 1 year and upto 3 years | 247,063 | 3.82% | 241,987 | 5.12% | 234,117 | 3.74% | 234,084 | 5.22% |
| More than 3 years and up to 7 years | 661,533 | 10.24% | 554,286 | 11.72% | 635,183 | 10.14% | 525,154 | 11.72% |
| More than 7 years and up to 10 years | 1,151,115 | 17.82% | 649,168 | 13.72% | 1,109,637 | 17.71% | 612,215 | 13.66% |
| More than 10 years and up to 15 years | 1,282,613 | 19.86% | 1,174,922 | 24.84% | 1,240,534 | 19.80% | 1,110,971 | 24.79% |
| More than 15 years and up to 20 years | 335,037 | 5.19% | 266,599 | 5.64% | 325,554 | 5.20% | 249,533 | 5.57% |
| Above 20 years | 2,402,373 | 37.19% | 1,569,542 | 33.18% | 2,341,479 | 37.37% | 1,476,047 | 32.94% |
| Total | 6,459,488 | 100.00% | 4,730,183 | 100.00% | 6,265,240 | 100.00% | 4,480,650 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government ⁵ | 4,666,753 | 72.25% | 3,181,226 | 67.25% | 4,564,608 | 72.86% | 3,001,474 | 66.99% |
| b. State Government | 248,804 | 3.85% | 204,378 | 4.32% | 238,361 | 3.80% | 197,233 | 4.40% |
| c. Corporate Securities | 1,543,931 | 23.90% | 1,344,579 | 28.43% | 1,462,270 | 23.34% | 1,281,943 | 28.61% |
| Total | 6,459,488 | 100.00% | 4,730,183 | 100.00% | 6,265,240 | 100.00% | 4,480,650 | 100.00% |

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. The detail of ULIP and Non-ULIP will be given separately.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
4. All sovereign instruments and AAA equivalent rated instruments are disclosed under this category
5. Includes T-Bill, investments fully guaranteed by Central Government and Triparty Repo

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(₹ in Lakhs)

| Details regarding debt securities- ULIP | | | | | | | | |
|--|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|----------------------|------------------------------|
| | Market value | | | | Book value | | | |
| | As at March 31, 2021 | as % of total for this class | As at March 31, 2020 | as % of total for this class | As at March 31, 2021 | as % of total for this class | As at March 31, 2020 | as % of total for this class |
| Break down by credit rating | | | | | | | | |
| AAA rated ⁴ | 4,904,948 | 96.14% | 4,157,932 | 92.80% | 4,904,948 | 96.14% | 4,157,932 | 92.80% |
| AA or better | 165,747 | 3.25% | 277,739 | 6.20% | 165,747 | 3.25% | 277,739 | 6.20% |
| Rated below AA but above A (A or better) | 30,943 | 0.61% | 45,070 | 1.01% | 30,943 | 0.61% | 45,070 | 1.01% |
| Rated below A but above B | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Any other | - | 0.00% | - | 0.00% | - | 0.00% | - | 0.00% |
| Total | 5,101,637 | 100.00% | 4,480,741 | 100.00% | 5,101,637 | 100.00% | 4,480,741 | 100.00% |
| Break down by residual maturity | | | | | | | | |
| Upto 1 year | 1,720,826 | 33.73% | 2,079,146 | 46.40% | 1,720,826 | 33.73% | 2,079,146 | 46.40% |
| more than 1 year and upto 3 years | 1,086,958 | 21.31% | 536,609 | 11.98% | 1,086,958 | 21.31% | 536,609 | 11.98% |
| More than 3 years and up to 7 years | 686,454 | 13.46% | 429,350 | 9.58% | 686,454 | 13.46% | 429,350 | 9.58% |
| More than 7 years and up to 10 years | 1,202,062 | 23.56% | 870,326 | 19.42% | 1,202,062 | 23.56% | 870,326 | 19.42% |
| More than 10 years and up to 15 years | 392,456 | 7.69% | 433,575 | 9.68% | 392,456 | 7.69% | 433,575 | 9.68% |
| More than 15 years and up to 20 years | 5,256 | 0.10% | 13,451 | 0.30% | 5,256 | 0.10% | 13,451 | 0.30% |
| Above 20 years | 7,624 | 0.15% | 118,285 | 2.64% | 7,624 | 0.15% | 118,285 | 2.64% |
| Total | 5,101,637 | 100.00% | 4,480,741 | 100.00% | 5,101,637 | 100.00% | 4,480,741 | 100.00% |
| Breakdown by type of the issuer | | | | | | | | |
| a. Central Government ⁵ | 2,846,504 | 55.80% | 2,072,855 | 46.26% | 2,846,504 | 55.80% | 2,072,855 | 46.26% |
| b. State Government | 303,185 | 5.94% | 17,631 | 0.39% | 303,185 | 5.94% | 17,631 | 0.39% |
| c. Corporate Securities | 1,951,949 | 38.26% | 2,390,255 | 53.35% | 1,951,949 | 38.26% | 2,390,255 | 53.35% |
| Total | 5,101,637 | 100.00% | 4,480,741 | 100.00% | 5,101,637 | 100.00% | 4,480,741 | 100.00% |

Note

1. In case of a debt instrument is rated by more than one agency, then the lowest rating will be taken for the purpose of classification.
2. The detail of ULIP and Non-ULIP will be given separately.
3. Market value of the securities will be in accordance with the valuation method specified by the Authority under Accounting/ Investment regulations.
4. All sovereign instruments and AAA equivalent rated instruments are disclosed under this category
5. Includes T-Bill, investments fully guaranteed by Central Government and Triparty Repo